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In probability theory, a Cox process, also known as a doubly stochastic Poisson process is a point process which is a generalization of a Poisson process where



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the intensity that varies across the underlying mathematical space (often space or time) is itself a stochastic process. The process is named after the statistician David Cox, who first published the model in 1955.

**Cox process - Wikipedia**

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undergraduate and postgraduate students  
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The CIR model specifies that the



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instantaneous interest rate follows the stochastic differential equation, also named the CIR Process:  $dr_t = (\alpha - \beta r_t)dt + \sigma\sqrt{r_t}dw_t$  where  $w_t$  is a Wiener process (modelling the random market risk factor) and  $\alpha$ ,  $\beta$ , and  $\sigma$  are the parameters. The parameter  $\alpha$  corresponds to the speed of adjustment to the mean  $\beta$ , and  $\sigma$  to volatility. The drift factor,  $(\alpha - \beta r_t)$ , is exactly

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the same as in the Vasicek model.

## **Cox–Ingersoll–Ross model - Wikipedia**

Cox studied mathematics at St John's College, Cambridge and obtained his PhD from the University of Leeds in 1949, advised by Henry Daniels and Bernard Welch. He was employed from 1944 to

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1946 at the Royal Aircraft Establishment,  
from 1946 to 1950 at the Wool Industries  
Research Ass Sir David Roxbee Cox FRS,  
FBA is a prominent British statistician  
who is often credited as D.R. Cox in the ...

## **The Theory of Stochastic Processes by David Roxbee Cox**

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Methuen, 1965. x, 398 p. 70s. The Theory  
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Mark A. Pinsky, Samuel Karlin, in An Introduction to Stochastic Modeling (Fourth Edition), 2011. 5.1.4 Cox Processes. Suppose that  $X(t)$  is a nonhomogeneous Poisson process, but where the rate function  $\{\lambda(t), t \geq 0\}$  is itself a stochastic process. Such processes were introduced in 1955 as models for

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fibrous threads by Sir David Cox, who called them doubly stochastic Poisson processes.

## **Cox Process - an overview | ScienceDirect Topics**

The Theory of Stochastic Processes by  
D.R. Cox (Nuffield College, Oxford

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University, UK) This book provides an introductory account of the mathematical analysis of stochastic processes. It is helpful for statisticians and applied mathematicians interested in methods for solving particular problems, rather than for pure mathematicians interested in general theorems.

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